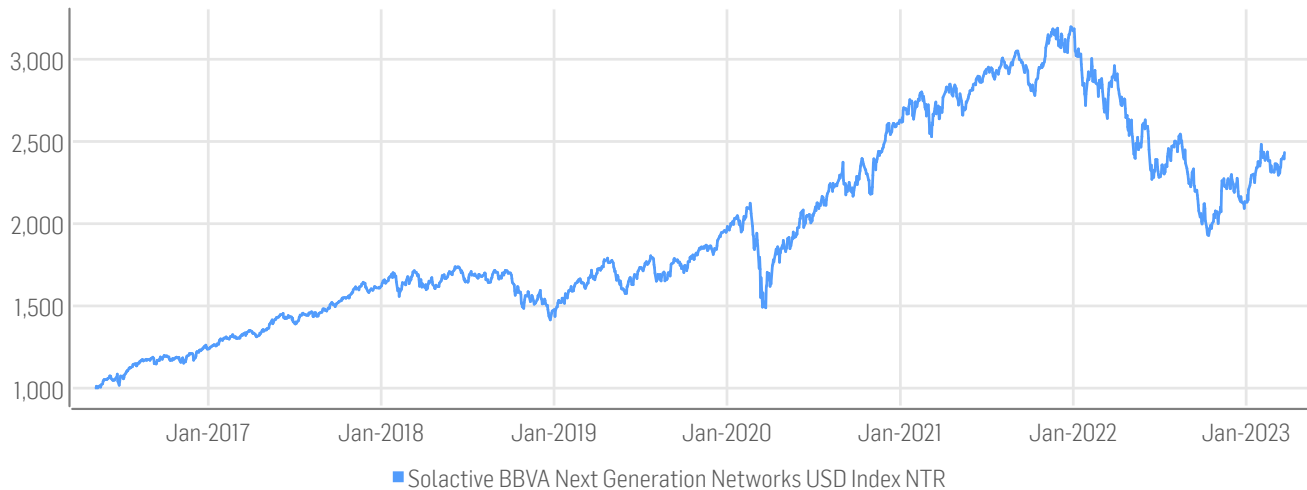


FACTSHEET - AS OF 23-Mar-2023

Solactive BBVA Next Generation Networks USD Index NTR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLODZM0 / SLODZM	Base Value / Base Date	1000 Points / 09.05.2016
Bloomberg / Reuters	SBVNXGUN Index/ .SBVNXGUN	Last Price	2433.15
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 09.05.2016
Index Members	50		

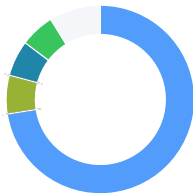
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	4.37%	14.11%	17.07%	-16.40%	14.25%	143.32%
Performance (p.a.)						13.82%
Volatility (p.a.)	18.67%	19.07%	23.72%	24.90%	19.06%	20.27%
High	2433.15	2482.63	2482.63	2960.93	2482.63	3197.68
Low	2294.91	2092.86	1928.44	1928.44	2129.73	1000.00
Sharpe Ratio*	3.42	3.48	1.40	-0.85	3.94	0.46
Max. Drawdown	-2.94%	-7.56%	-9.11%	-34.87%	-7.56%	-39.69%
VaR 95 \ 99				-41.3% \ -68.7%		-30.0% \ -58.8%
CVaR 95 \ 99				-56.0% \ -73.0%		-48.2% \ -83.5%

* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference risk free rate input the overnight replacement rate for these currencies, namely SONIA (for GBP), SOFR (for USD) and EURIBOR Overnight (for EUR).

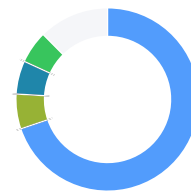
COMPOSITION BY CURRENCIES

- USD 72.5%
- EUR 6.6%
- KRW 6.1%
- CAD 5.9%
- Others 8.8%



COMPOSITION BY COUNTRIES

- US 69.8%
- KR 6.1%
- CA 5.9%
- TW 5.7%
- Others 12.4%



TOP COMPONENTS AS OF 23-Mar-2023

Company	Ticker	Country	Currency	Index Weight (%)
NVIDIA CORP	NVDA UW Equity	US	USD	5.87%
BROADCOM INC	AVGO UW Equity	US	USD	5.24%
ADVANCED MICRO DEVICES	AMD UW Equity	US	USD	4.96%
TEXAS INSTRUMENTS INC	TXN UW Equity	US	USD	4.90%
ANALOG DEVICES INC	ADI UW Equity	US	USD	4.76%
SAMSUNG ELECTRONICS CO LTD	005930 KP Equity	KR	KRW	4.35%
QUALCOMM INC	QCOM UW Equity	US	USD	4.29%
AMERICAN TOWER CORP	AMT UN Equity	US	USD	3.60%
VERIZON COMMUNICATIONS INC	VZ UN Equity	US	USD	3.44%
COMCAST CORP-CLASS A	CMCSA UW Equity	US	USD	3.41%

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